



Bharati Vidyapeeth University Institute of Management & Research, New Delhi
An ISO 9001:2008 & 14001:2004 Certified Institute

A-4, Paschim Vihar, New Delhi – 110063 (Ph.: 011-25284396, 25285808 Fax: 011-25286442)

BVIMR/FDP/ / 2014-15

16th July 2014

Dear Sir/ Madam

Seasonal Greetings from BVIMR, New Delhi,

This is to invite nominations of your faculty to participate in the **Faculty Development Program on Financial Econometrics using – E-Views on September 17-21, 2014 (One Week)** at BVIMR Campus New Delhi.

Bharati Vidyapeeth University Institute of Management & Research (BVIMR), an ISO 9001: 2008 and ISO 14001:2004 certified institute, is one of the pioneer institutes of management education in New Delhi. BVIMR is a constituent unit of Bharati Vidyapeeth Deemed University, Pune which is a NAAC reaccredited Grade 'A' University. BVIMR constantly strives for attaining its vision of "Leadership in Management Education through Innovation and Excellence".

The dedicated efforts put in by the faculty members, students, alumni, parents and the encouraging support from the industry has enabled BVIMR to be ranked as one of the "Top 50 B-Schools in India" and "Top 5 B-Schools in Delhi" by Business India, Business & Management Chronicle and Careers 360. BVIMR's MBA program is reaccredited by NBA (AICTE). The Institute is recently honored with "**B-School Leadership Award**" by STAR NEWS for being innovative, modern and industry related in curriculum in Marketing, Advertising and Marketing Communications.

Increasingly, teachers and institutions are becoming more interested in research-based learning. The payoff is more motivated students, more stimulating classroom discussions, better prepared graduates – and a renewed joy in teaching and learning.

This FDP focuses on helping participants to write research papers and teach effectively using Financial Econometrics. The technical aspect of financial econometrics is very important in the

real life situation since it deals with complex problems and large numbers of data set. The available econometrics tools sometimes do not utilize properly, particularly due to lack of knowledge and understanding of the technique. **The duration of the FDP is Five days (One Week).**

The FDP resource persons are eminent professors from IIM and top Business School.

The FDP will enable the participants to appreciate the complexities involved in the Financial Econometrics, especially in the area like Finance, Econometrics, Management and Computing. It includes techniques such as unit root, co-integration, VAR, VECM, ARDL, ARCH, GARCH and its applications in the field of corporate finance, financial markets and institutions, securities analysis and portfolio management, international finance, public finance and infrastructure financing.

The FDP fee is **Rs. 5000/- for faculty members** from academia and research scholars enrolled in a full time Ph.D program from university. This is a non- residential FDP and the course fee includes the participation to the FDP, material, tea/coffee/snacks and lunch. All registered participants who attend the FDP will be given a certificate of participation. The nomination form is enclosed herewith. Please follow the instructions carefully regarding the payment and the address to which the DD is to be sent. All correspondences relating to the FDP send a mail for a query, information or nomination to rksharma992@yahoo.com, drsajeevan@gmail.com or contact **Dr. R K Sharma at 09716502992, Dr A Sajeevan Rao at 9711480764.**

With regards,

Dr. Vikas Nath
Director (In-Charge)

Please Note: Lady Faculty/Research scholar participants from outside Delhi will be provided free lodging facility in campus itself. There are limited seats available; it shall be served on first come first serve basis.



FACULTY DEVELOPMENT PROGRAMME ON “FINANCIAL ECONOMETRICS – USING EVIDENCES”

BACKGROUND

Indian management schools (affiliated to universities and/or approved by AICTE) are constantly improving their efforts to add value to their students by quality education. Quality education is a consequence of competent faculty, motivated students and an appropriate pedagogy.

With the emergence of new technologies and innovative business strategies, the entire world has shrunk to a global hub. In this era, managing business has become very challenging for the managers as they encounter complex problems and have to provide solutions for the same. To make appropriate decisions, managers need to analyze the high frequency data. The analysis of such data requires the usage of advanced and sophisticated techniques which are provided by the financial econometricians.

Financial Econometrics is an active field of integration of finance, economics, probability, statistics and applied mathematics. Financial activities generate many new problems to which economics provides useful theoretical foundation and guidance while quantitative methods such as statistics, probability and applied mathematics provide

FDP OBJECTIVES

Appreciate the complexities involved in the financial world of teaching

- The FDP aims at providing research stimulus to keen learners comprising scholars, academicians and practitioners.
- To exchange views and share knowledge so as to build a road map for overall financial development.

FDP PARTICIPANTS

The FDP is designed for **management teachers, trainers and researchers** working in management schools, universities, colleges, professional institutes, staff training colleges, training centers of industrial organizations, and staff training institutes of central and state governments, which teach management and allied subjects, like economics, statistics, computer applications, commerce, banking, organizational behaviour, business policy, sociology, marketing, and labour relations.

The major focus of the FDP is on upgrading the teaching, training, and research skills of management teachers – especially those teachers who did not have an opportunity to acquaint themselves with recent developments in teaching and research methods. The FDP will enable participants to develop competence in Finance management education well as in management research and pedagogy.

FDP CONTENTS: TIME SERIES ANALYSIS
Scheduled: September 17-21, 2014

Session	Time	Topics to be covered
Day 1	9.30 – 11.30 am	Regression analysis, Assumptions
	11:35 - 1.35 am	Regression Analysis, Diagnostic Testing, Autocorrelation, Heteroskedasticity and Multicollinearity Issues
	2: 30pm – 4 pm	Dummy Regression Models
	4.00pm – 5:00pm	Practice Session
Day 2	10 – 11.30 am	Time Series regression Models, Structural Breaks, Bai Perron structural Break test
	11:35 - 1.35 am	Components of Time series, Trend, Seasonality, Cyclical Effects
	2: 30pm – 4 pm	Logistic Regression Model
	4.00pm – 5:00pm	Practice session
Day 3	10 – 11.30 am	Unit Root Identification
	11:35 - 1.35 am	ARIMA Forecasting
	2: 30pm – 4 pm	Grangers causality
	4.00pm – 5:00pm	Practice session
Day 4	10 – 11.30 am	VAR Models
	11:35 - 1.35 am	Cointegration
	2: 30pm – 4 pm	Vector Error Correction Model
	4.00pm – 5:00pm	Practice session
Day 5	10 – 11.30 am	Volatility Models : ARCH and GARCH
	11:35 - 1.35 am	Extension of the GARCH Family of Models
	2: 30pm – 4 pm	Multi Variate GARCH Models
	4.00pm – 5:00pm	Feedback



Bharati Vidyapeeth Deemed University
Institute of Management & Research, New Delhi
An ISO 9001:2008 & 14001:2004 Certified Institute

A-4, Paschim Vihar, New Delhi – 110063 (Ph.: 011-25284396, 25285808 Fax: 011-25286442)

REGISTRATION FORM

FDP: FINANCIAL ECONOMETRICS USING - EViews
(September 17-21, 2014)

Venue: BVIMR, New Delhi.

Name: Designation:.....

Organization:.....

Address:.....

.....

Mobile No

Email:.....

Payment Details:

DD No. _____ DD Date _____

Branch Name _____ Issuing Bank _____

Registration fee of Rs. 5000/- for One Week FDP could be paid through CASH/ Demand Draft in favor of **“DIRECTOR BVIMR NEW DELHI”** payable at New Delhi. **Delhi/NCR participants can make payment by Cheque also. OR** through online Payment at the following details:

Bank name : Bharati Sahakari Bank Ltd. Pune
Bank Branch Address : A – 4, Paschim Vihar , Rohtak Road, New Delhi-110063
Bank Account Holder’s Name : Director BVIMR, New Delhi
Bank Account No. (For NEFT / RTGS / E-Payment) : **201503130000004**
Type of Account (Saving Account) : Saving Account
Bank IFSC/NEFT/ RTGS CODE : **SVCB0010015**
Bank MICR Code : 110094282
Bank Code : 012

Date: __/__/__

Signature: _____

Please post your completely filled in registration form to FDP Coordinator-
drsajeevan@gmail.com rksharma992@yahoo.com or contact **Dr. R K Sharma at 09716502992, Dr A Sajeevan Rao at 09711480764.**